

**UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK**

FIRE & POLICE PENSION ASSOCIATION OF
COLORADO, individually and on behalf of all those
similarly situated,

Plaintiff,

vs.

BANK OF MONTREAL, BMO FINANCIAL
CORP., BMO NESBITT BURNS INC., BMO
CAPITAL MARKETS CORP., BANK OF
AMERICA MERRILL LYNCH, MERRILL
LYNCH CANADA INC., DEUTSCHE BANK AG,
DEUTSCHE BANK SECURITIES INC.,
DEUTSCHE BANK SECURITIES LIMITED, THE
BANK OF NOVA SCOTIA, SCOTIA CAPITAL
(USA) INC., SCOTIA CAPITAL INC.,
CANADIAN IMPERIAL BANK OF COMMERCE,
CIBC WORLD MARKETS CORP., CIBC WORLD
MARKETS, INC., HSBC HOLDINGS PLC, HSBC
BANK PLC, HSBC NORTH AMERICA
HOLDINGS INC., HSBC SECURITIES (USA)
INC., HSBC BANK CANADA, NATIONAL
BANK OF CANADA, NATIONAL BANK
FINANCIAL INC., NATIONAL BANK OF
CANADA FINANCIAL INC., ROYAL BANK OF
CANADA, RBC DOMINION SECURITIES INC.,
RBC CAPITAL MARKETS, LLC, TORONTO-
DOMINION BANK, TD SECURITIES INC., TD
SECURITIES (USA) LLC.

Defendants.

No. 1:18-cv-00342-AT-SN

DISCLOSURE STATEMENT PURSUANT TO FED. R. CIV. P 7.1

Pursuant to Rule 7.1 of the Federal Rules of Civil Procedure, defendants Bank of
Montreal, BMO Financial Corp., BMO Nesbitt Burns Inc., and BMO Capital Markets Corp., by
their undersigned counsel, hereby state as follows:

1. Bank of Montreal

Bank of Montreal is a publicly held company. Bank of Montreal has no parent company and no publicly held corporation owns 10% or more of its stock.

2. BMO Financial Corp.

BMO Financial Corp. is a wholly owned subsidiary of Bank of Montreal.

3. BMO Nesbitt Burns Inc.

BMO Nesbitt Burns, Inc. is a wholly owned subsidiary of Bank of Montreal.

4. BMO Capital Markets Corp.

BMO Capital Markets Corp. is an indirect wholly owned subsidiary of Bank of Montreal.

Dated: New York, New York
February 16, 2018

SHEARMAN & STERLING LLP

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